

ABSTRAK

Penelitian ini bertujuan untuk menguji pengaruh Risiko Likuiditas, *Good Corporate Governance*, Profitabilitas dan Solvabilitas terhadap Harga Saham pada perusahaan perbankan sektor bank umum swasta devisa yang terdaftar di Bursa Efek Indonesia periode 2013-2017. Variabel independen dalam penelitian ini diproposikan dengan *Loan to Deposit Ratio*, *Self-assessment*, *Return On Assets*, dan *Capital Adequacy Ratio*. Sedangkan variabel dependen dalam penelitian ini diproposikan dengan *Return Saham*.

Metode penelitian yang digunakan adalah metode kuantitatif dengan pendekatan deskriptif dan verifikatif. Populasi dari penelitian ini adalah perusahaan perbankan sektor bank umum swasta devisa yang terdaftar di Bursa Efek Indonesia periode 2013-2017 yang berjumlah 25 perusahaan. Sampel dipilih dengan menggunakan *purposive sampling* dengan total sampel 8 (delapan) perusahaan yang memenuhi kriteria. Analisis data dilakukan dengan menggunakan regresi linier berganda.

Hasil penelitian menunjukkan bahwa Risiko Likuiditas, Profitabilitas, dan Solvabilitas berpengaruh terhadap Harga saham Sedangkan *Good Corporate Governance* tidak berpengaruh terhadap Harga saham. Risiko Likuiditas, *Good Corporate Governance*, Profitabilitas, dan Solvabilitas berpengaruh terhadap Harga saham sebesar 40,4% pada perusahaan perbankan sektor bank umum swasta devisa yang terdaftar di Bursa Efek Indonesia tahun 2013- 2017.

Kata Kunci : Risiko Likuiditas, *Good Corporate Governance*, Profitabilitas, Solvabilitas, Harga Saham

ABSTRACS

This research aims to examine Liquidity Risk, Good Corporate Governance, Provitability and Solvency on Stock Price of the banking company of the foreign exchange sector of private banks listed on the Indonesia Stock Exchange during 2013-2017. The independent variables in this research were propoated with Loan to Deposit Ratio, Self-Assessment, Return On Assets, and Capital Adequacy Ratio. And the dependent variable were propoated with Return shares.

The research approach used are quantitative methods with a descriptive and verifiable analysis. The population of this research is the banking company of the private public bank sector of foreign exchange listed on the Indonesia Stock exchange period 2013-2017 which amounted to 25 companies. The research samples are 8 (eight) companies wich choosen selectively by purposive sampling technique. The data analysis was using multiple linear regression.

The results of this research showed that Liquidity Risk, Profitability and Solvency affect on the stock price. But the result also finds that Good Corporate Governance has no effect on the share price. Liquidity risk, Good Corporate Governance, Profitability, and Solvency affect the stock price of 40.4% in the banking company of the foreign private bank sectors listed on the Indonesia Stock Exchange during 2013-2017.

Keyword: *Liquidity Risk, Good Corporate Governance, Provitability, Solvency, Stock Price*